

Control Systems - ENGR 33041

Lecture 3: Laplace Transform-cont.

Instructor:

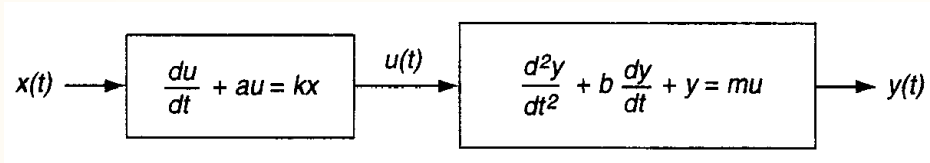
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Slides prepared based on

Control Systems Technology, C. Johnson and H. Malki



Recap



$$\frac{1}{m} \frac{d^3y}{dt^3} + \frac{a+b}{m} \frac{d^2y}{dt^2} + \frac{1+ab}{m} \frac{dy}{dt} + \frac{a}{m}y = kx$$

- A typical Control System might include several blocks in series, each represented by a differential equation.
- Combining all these blocks might result in a high-order differential equation, which cannot be solved by traditional differential equations methods.
- We learned **Laplace Transform** technique that allows us to transform the equations from time domain “t” to the Laplace transform domain “s” and solve them in “s” domain. Then, we apply **Inverse Laplace Transform** to transform the results back into the “t” domain.

3.5.1 Partial-Fraction Expansion

Partial-Fraction Expansion

$$F(s) = \frac{9s + 39}{s^2 + 8s + 15}$$

Take Common Denominator

$$F(s) = \frac{3}{s + 5} + \frac{6}{s + 3}$$

$$f(t) = 3e^{-5t} + 6e^{-3t}$$

Partial Fraction Expansion means expanding a complex expression or fraction into its partial fractions, such as the one shown here.

TABLE 3.1
Laplace Transforms of Functions

Time Function	Laplace Transform
Impulse, $\delta(t)$	1
Step, $u(t) = 1$	$\frac{1}{s}$
k , k a constant number	$\frac{k}{s}$
Ramp, t	$\frac{1}{s^2}$
Polynomial, t^n	$\frac{n!}{s^{n+1}}$
Exponential, e^{-at}	$\frac{1}{s + a}$
Ramp exponential, te^{-at}	$\frac{1}{(s + a)^2}$
Polynomial exponential, $t^n e^{-at}$	$\frac{n!}{(s + a)^{n+1}}$
Sine, $\sin(\omega t)$	$\frac{\omega}{s^2 + \omega^2}$
Cosine, $\cos(\omega t)$	$\frac{s}{s^2 + \omega^2}$
Damped sine, $e^{-at} \sin(\omega t)$	$\frac{\omega}{(s + a)^2 + \omega^2}$
Damped cosine, $e^{-at} \cos(\omega t)$	$\frac{s + a}{(s + a)^2 + \omega^2}$

Rational Function:

The ratio of two polynomials

$$P(s) = \frac{N(s)}{D(s)} = K \frac{s^m + b_{m-1}s^{m-1} + \dots + b_1s + b_0}{s^n + a_{n-1}s^{n-1} + \dots + a_1s + a_0}$$

$$P(s) = K \frac{(s - z_1)(s - z_2) \dots (s - z_m)}{(s - p_1)(s - p_2) \dots (s - p_n)}$$

Zeros: roots of numerator, m zeros

Poles: roots of denominator, n poles

If $n > m$, **partial-fraction** expansion gives

$$P(s) = \frac{K_1}{s - p_1} + \frac{K_2}{s - p_2} + \dots + \frac{K_n}{s - p_n}$$

The amplitudes K_1, K_2, \dots, K_n are called the **residues** and could be real or complex numbers.

$N(s) = s^m + b_{m-1}s^{m-1} + \dots + b_1s + b_0 = 0$
roots of $N(s)$ are z_1, z_2, \dots, z_m
 $N(s) = (s - z_1)(s - z_2) \dots (s - z_m)$
roots of $D(s)$ are p_1, p_2, \dots, p_n
 $D(s) = (s - p_1)(s - p_2) \dots (s - p_n)$

Residues K_i can be found as

$$K_i = (s - p_i)P(s) \Big|_{s=p_i} \quad (3.15)$$

$$P(s) = K \frac{(s - z_1)(s - z_2) \cdots (s - z_m)}{(s - p_1)(s - p_2) \cdots (s - p_n)}$$

To use partial-fraction expansion on a rational fraction $F(s) = \frac{s^m + b_{m-1}s^{m-1} + \cdots + b_1s + b_0}{s^n + a_{n-1}s^{n-1} + \cdots + a_1s + a_0}$

1. Find all the poles p_1, p_2, \dots, p_n (roots of denominator)

2. Express $F(s)$ using its poles as $F(s) = \frac{K_1}{s - p_1} + \frac{K_2}{s - p_2} + \cdots + \frac{K_n}{s - p_n}$

3. Find residues K_i using $K_i = (s - p_i)F(s) \Big|_{s=p_i}$

Ex.3.15 Use partial-fraction expansion to find inverse Laplace transform of the following functions:

(a) $F(s) = \frac{9s + 39}{s^2 + 8s + 15}$

(b) $F(s) = \frac{2s + 3}{s(s + 1)(s + 4)}$

Solution (a) $F(s) = \frac{9s + 39}{s^2 + 8s + 15}$

1. Find all the poles: $s^2 + 8s + 15 = 0 \rightarrow p = \frac{-8 \pm \sqrt{8^2 - 4(15)(1)}}{2(1)} = -4 \pm 1$

$p_1 = -3$
 $p_2 = -5$

2. Express $F(s)$ using its poles: $F(s) = \frac{9s + 39}{(s + 3)(s + 5)} = \frac{K_1}{s + 3} + \frac{K_2}{s + 5}$

3. Find residues K_1 and K_2 :

$$K_1 = (s + 3) \frac{9s + 39}{(s + 3)(s + 5)} \Big|_{s=-3} = \frac{9(-3) + 39}{(-3 + 5)} = 6$$
$$K_2 = (s + 5) \frac{9s + 39}{(s + 3)(s + 5)} \Big|_{s=-5} = \frac{9(-5) + 39}{(-5 + 3)} = 3$$

$\Rightarrow F(s) = \frac{6}{s + 3} + \frac{3}{s + 5} \xrightarrow{\text{Using Table 3.1}} f(t) = 6e^{-3t} + 3e^{-5t}$

Solution (b) $F(s) = \frac{2s + 3}{s(s + 1)(s + 4)}$

$$F(s) = \frac{2s + 3}{s(s + 1)(s + 4)} = \frac{K_1}{s} + \frac{K_2}{s + 1} + \frac{K_3}{s + 4}$$

$$K_1 = s F(s) \Big|_{s=0} = s \frac{2s + 3}{s(s + 1)(s + 4)} \Big|_{s=0} = \frac{3}{(1)(4)} = 0.75$$

$$K_2 = (s + 1) F(s) \Big|_{s=-1} = (s + 1) \frac{2s + 3}{s(s + 1)(s + 4)} \Big|_{s=-1} = \frac{2(-1) + 3}{(-1)(-1 + 4)} = \frac{1}{-3} = -0.333$$

$$K_3 = (s + 4) F(s) \Big|_{s=-4} = (s + 4) \frac{2s + 3}{s(s + 1)(s + 4)} \Big|_{s=-4} = \frac{2(-4) + 3}{(-4)(-4 + 1)} = \frac{-5}{12} = -0.417$$

So, $F(s)$ can be written as : $F(s) = \frac{2s + 3}{s(s + 1)(s + 4)} = \frac{0.75}{s} - \frac{0.333}{s + 1} - \frac{0.417}{s + 4}$

Then, the time function is found from the table as:

$$f(t) = 0.75 - 0.333e^{-t} - 0.417e^{-4t}$$

Real Poles

- Partial-fraction expansion shows the nature of corresponding time function is dependent on the **poles**.
- The zeros convey information about the amplitudes.
- Real poles mean that the time dependence (function) has an exponential form:

Exponential, e^{-at}

$$\frac{1}{s + a}$$

Real Poles: $s - p = s + a$; $p = -a$

- If $p < 0$ ($a > 0$), e^{-at} will decay and system is stable. 
- If $p > 0$ ($a < 0$), e^{-at} is a growing exponential and instability will occur. 
- If $p = 0$ ($a = 0$), the system response stays constant. 

Complex Poles:

When denominator has complex poles, the corresponding time function exhibits oscillations:

Damped sine, $e^{-at} \sin(\omega t)$

Damped cosine, $e^{-at} \cos(\omega t)$

$$\frac{\omega}{(s + a)^2 + \omega^2}$$
$$\frac{s + a}{(s + a)^2 + \omega^2}$$

$$(s + a)^2 + \omega^2 = s^2 + 2as + a^2 + \omega^2 = 0 \Rightarrow p_{1,2} = \frac{-2a \pm \sqrt{(2a)^2 - 4(a^2 + \omega^2)}}{2}$$

||

$$p_1 = -a + j\omega \quad p_2 = -a - j\omega \quad \Leftarrow p_{1,2} = \frac{-2a \pm j2\omega}{2}$$

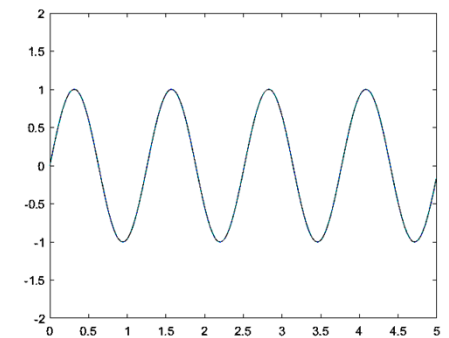
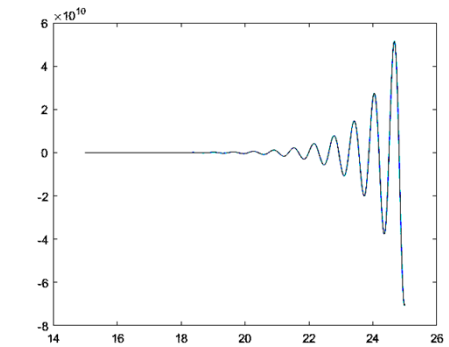
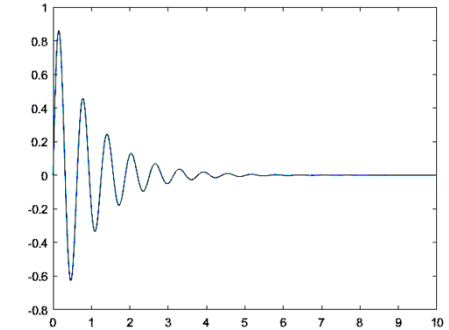
Real part: $-a$; describes exponential damping coefficient (stability).

Imaginary part: ω ; describes frequency of oscillation.

$$e^{-at} \cos(\omega t) \quad \text{or} \quad e^{-at} \sin(\omega t)$$

Real part: $-a$

- If $a > 0$, e^{-at} will decay and system is stable.
- If $a < 0$, e^{-at} is a growing exponential and instability will occur.
- If $a = 0$, it is called the steady-state oscillation (constant oscillation without damping or growing).



Imaginary part: ω

- ω is the frequency of oscillation.

Complex Pole Amplitudes

$$F(s) = \frac{N(s)}{(s - p_1) \dots (s - a + j\omega)(s - a - j\omega) \dots (s - p_n)} \quad (3.18)$$

$a + bj$ $\xrightarrow[\text{Conjugate}]{\text{complex}}$ $a - bj$

\Uparrow

$$F(s) = \frac{K_1}{s - p_1} + \dots + \frac{K}{s - a + j\omega} + \frac{K^*}{s - a - j\omega} + \dots + \frac{K_n}{s - p_n} \quad (3.19)$$

K^* is complex conjugate of K

Residue Formula:

$$K_i = (s - p_i)F(s) \Big|_{s=p_i}$$



$$K = (s - a + j\omega)F(s) \Big|_{s=a - j\omega} \quad (3.20)$$

K is the residue of the complex pole $p = a - j\omega$



$$\cos \text{ amplitude} = 2\text{Re}(K) \quad (3.16)$$

$$\sin \text{ amplitude} = 2\text{Im}(K) \quad (3.17)$$

Complex Pole Amplitudes

$$f(t) = K_1 e^{p_1 t} + \cdots + 2 \operatorname{Re}(K) e^{at} \cos(\omega t) + 2 \operatorname{Im}(K) e^{at} \sin(\omega t) + \cdots + K_n e^{p_n t} \quad (3.21)$$

So, K determines both the damped cosine and damped sine amplitudes.

- If the imaginary part of K is zero, then only cosine is valid (sine is zero).
- If the real part of K is zero, then only sine is valid (cosine is zero).

Note:

If $a=0$, it will be the steady-state oscillation (constant oscillation) meaning that it will be pure sine and/or pure cosine function in time (no exponential term).

Recap of Partial-Fraction Expansion for Complex Poles:

- Complex poles always occur as a **pair** of complex conjugate poles. That means $p_1 = a - j\omega$ and $p_2 = a + j\omega$.
- When we have a pair of complex poles in the Laplace transform domain, the corresponding time function will have an oscillation and will be a combination of damped sine and damped cosine functions.
- We will apply the partial-fraction expansion technique and find the residues of complex poles as:

$$K = (s - a + j\omega)F(s) \Big|_{s = a - j\omega}$$

Assuming K is the residue of the complex pole $p = a - j\omega$:

Amplitude of Damped Cosine = $2 \times \text{real part } (K)$

Amplitude of Damped Sine = $2 \times \text{imaginary part } (K)$

Ex. 3.16

Use partial-fraction expansion to find the inverse Laplace transform of the following functions:

$$F(s) = \frac{4s + 3}{s(s^2 + 2s + 5)}$$

Solution

$$F(s) = \frac{4s + 3}{s(s^2 + 2s + 5)}$$

First, we find the poles (roots of quadratic equation):

$$p = \frac{-2 \pm \sqrt{4 - 4(5)}}{2} = -1 \pm 2j$$

$$p_1 = 0$$

$$p_2 = -1 - 2j$$

$$p_3 = -1 + 2j$$

So, the complex pole means there will be an oscillation term in the time response. $F(s)$ can now be written as the factors of its poles :

$$F(s) = \frac{4s + 3}{s(s^2 + 2s + 5)} = \frac{4s + 3}{s(s + 1 + 2j)(s + 1 - 2j)} = \frac{K_1}{s} + \frac{K_2}{s + 1 + 2j} + \frac{K_2^*}{s + 1 - 2j}$$

$$K_1 = sF(s)\Big|_{s=0} = s \frac{4s + 3}{s(s + 1 + 2j)(s + 1 - 2j)}\Big|_{s=0} = \frac{3}{(1 + 2j)(1 - 2j)} = \frac{3}{5} = 0.6$$

$$K_2 = (s + 1 + 2j) \frac{4s + 3}{s(s + 1 + 2j)(s + 1 - 2j)} \Big|_{s=-1-2j} = \frac{4(-1 - 2j) + 3}{(-1 - 2j)(-1 - 2j + 1 - 2j)} = \frac{-1 - 8j}{4j(1 + 2j)}$$

Use online calculators or scientific calculator to simplify it: $\longrightarrow K_2 = \frac{-1 - 8j}{4j(1 + 2j)} = -0.3 + 0.85j$

Then the cos term amplitude is $2\text{Re}[K_2] = 2(-0.3) = -0.6$
and the sine term amplitude is $2\text{Im}[K_2] = 2(0.85) = 1.7$

$$F(s) = \frac{0.6}{s} + \frac{-0.3 + 0.85j}{s + 1 + 2j} + \frac{-0.3 - 0.85j}{s + 1 - 2j}$$

Using inverse Laplace transform, the corresponding time function is:

$$f(t) = 0.6 - 0.6 e^{-t} \cos(2t) + 1.7 e^{-t} \sin(2t)$$

Useful online calculators:

<https://www.mathsisfun.com/numbers/complex-number-calculator.html>

<https://web2.0calc.com/>

Ex. 3.17

Figure 3.8 shows two blocks of a control system and the differential equations relating input and output. (a) Find the Laplace transform of the transfer function between $x(t)$ and $y(t)$, and (b) assuming the input is an impulse, $x(t) = \delta(t)$, find time function of $y(t)$. Consider all the initial conditions to be zero.

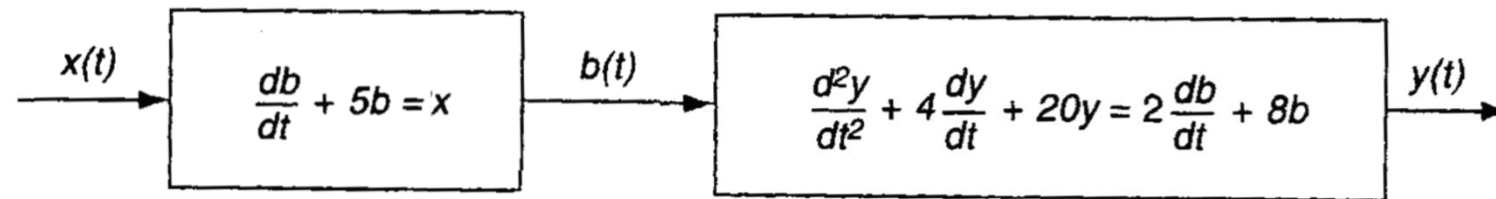
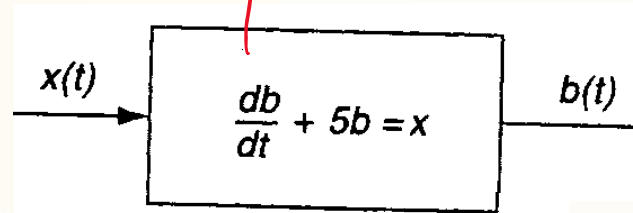


FIGURE 3.8

Differential equation blocks for example 3.14.

Solution:

a.



$$\checkmark \quad \mathcal{L}\left\{\frac{db}{dt} + 5b\right\} = \mathcal{L}\{x\}$$

$$sB(s) + 5B(s) = X(s)$$

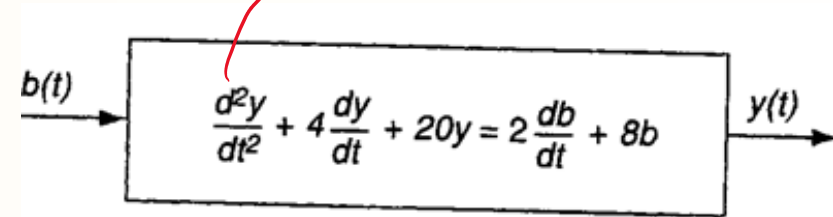
$$(s + 5)B(s) = X(s)$$

$$\frac{B(s)}{X(s)} = \frac{1}{s + 5} \quad \text{i)}$$

Multiplying i) and ii) yields:



$$\mathcal{L}\left\{\frac{d^2y}{dt^2}\right\} = s^2Y(s)$$



$$\mathcal{L}\left\{\frac{d^2y}{dt^2} + 4\frac{dy}{dt} + 20y\right\} = \mathcal{L}\left\{2\frac{db}{dt} + 8b\right\}$$

$$s^2Y(s) + 4sY(s) + 20Y(s) = 2sB(s) + 8B(s)$$

$$(s^2 + 4s + 20)Y(s) = 2(s + 4)B(s)$$

$$\frac{Y(s)}{B(s)} = \frac{2(s + 4)}{s^2 + 4s + 20} \quad \text{ii)}$$

$$\frac{Y(s)}{X(s)} = \frac{2(s + 4)}{(s + 5)(s^2 + 4s + 20)} \equiv F(s)$$

b. If $x(t)$ is a delta function, then $X(s) = 1$ from table 3.1.

$$\frac{Y(s)}{X(s)} = \frac{2(s + 4)}{(s + 5)(s^2 + 4s + 20)} \equiv F(s) \quad , \quad X(s) = 1$$



$$Y(s) = \frac{2(s + 4)}{(s + 5)(s^2 + 4s + 20)}$$

Inverse Laplace transform is needed to find the corresponding time-domain function. But before doing that, we need to do the partial-fraction expansion first to find its fractions (simpler terms).

TABLE 3.1

Laplace Transforms of Functions

Time Function	Laplace Transform
Impulse, $\delta(t)$	1
Step, $u(t) = 1$	$\frac{1}{s}$
k , k a constant number	$\frac{k}{s}$
Ramp, t	$\frac{1}{s^2}$
Polynomial, t^n	$\frac{n!}{s^{n+1}}$
Exponential, e^{-at}	$\frac{1}{s + a}$
Ramp exponential, te^{-at}	$\frac{1}{(s + a)^2}$
Polynomial exponential, $t^n e^{-at}$	$\frac{n!}{(s + a)^{n+1}}$
Sine, $\sin(\omega t)$	$\frac{\omega}{s^2 + \omega^2}$
Cosine, $\cos(\omega t)$	$\frac{s}{s^2 + \omega^2}$
Damped sine, $e^{-at} \sin(\omega t)$	$\frac{\omega}{(s + a)^2 + \omega^2}$
Damped cosine, $e^{-at} \cos(\omega t)$	$\frac{s + a}{(s + a)^2 + \omega^2}$

b. To do partial-fraction expansion, we need to find the poles (roots of denominator) first: $F(s) = \frac{2(s+4)}{(s+5)(s^2+4s+20)}$

$$(s+5)(s^2+4s+20)=0 \begin{cases} s+5=0 \rightarrow s=-5 \\ s^2+4s+20=0 \rightarrow s = \frac{-4 \pm \sqrt{16-4(20)}}{2} = -2 \pm 4j \end{cases}$$

$$\longrightarrow F(s) = \frac{K_1}{s+5} + \frac{K_2}{s+2+4j} + \frac{K_2^*}{s+2-4j}$$

$$K_1 = (s+5)F(s)|_{s=-5} = \frac{2(-5+4)}{-5^2+4(-5)+20} = -0.08$$

$$K_2 = (s+2+4j)F(s)|_{s=-2-4j} = \frac{2(-2-4j+4)}{(-2-4j+5)(-2-4j+2-4j)} \longrightarrow K_2 = 0.04 + 0.22j$$

$$\longrightarrow F(s) = \frac{-0.08}{s+5} + \frac{0.04+0.22j}{s+2+4j} + \frac{0.04-0.22j}{s+2-4j}$$

amplitude of the cosine part is $2\text{Re}(0.04 + 0.22j) = 0.08$

amplitude of the sine part is $2\text{Im}(0.04 + 0.22j) = 0.44$

$$\longrightarrow f(t) = -0.08e^{-5t} + 0.08e^{-2t} \cos(4t) + 0.44e^{-2t} \sin(4t)$$

Ex. 3.18 Find the impulse response of the Laplace transform found in Ex. 3.17 using MATLAB

Solution

```
>> syms s t
>> F= 2*(s+4)/((s+5)*(s^2+4*s+20));
>> f=ilaplace (F) % MATLAB command to find inverse Laplace transform
>> simplify (f)
>> pretty (ans)
```

```
ans=
      /          sin(4 t) 11 \
exp(-2 t) | cos(4 t) + ----- | 2
      \          2      /      exp(-5 t) 2
-----
                25                25
```

impulse response \equiv response to the impulse input

\equiv finding output when input $= \delta(t)$

Partial-Fraction Expansion in MATLAB

https://www.youtube.com/watch?v=jdjDeYr_CdU

Partial Fraction Expansion

- Evaluate the Partial Fraction Expansion using **residue** command

Syntax: [r, p, g] = **residue**(num,den);

- r is a vector for the partial values = *residues*
- P is a vector for the poles
- g is a vector for the polynomial coefficients

$$H(s) = \frac{s^3 + 2s^2 - s}{s^2 + 3s + 2} = s - 1 - \frac{2}{s+2} + \frac{2}{s+1}$$

Ex. 3.19 Use MATLAB to find the residues and poles for this Laplace transform:

Solution

$$F(s) = \frac{4(s + 9)}{s^4 + 9s^3 + 45s^2 + 87s + 50}$$

```
>> num = conv([4],[1 9])  
>> den = [ 1 9 45 87 50]  
>> [r p k]= residue (num,den)
```

Find the time function that this transform represents and plot it

```
>> syms s t  
>> F=(4*(s+9)/(s^4+9*s^3+45*s^2+87*s+50))  
>> f=ilaplace(F)  
>> simplify (f)  
>> pretty (ans)  
>> fplot(ans, [0,10]); % plot it from 0 to 10 s
```

Repeated Poles *multiple poles*

$$F(s) = \frac{N(s)}{(s - p_1) \dots (s - p_i)^m \dots (s - p_n)}$$

- When there are repeated poles, for example a pole p_i that occurs “m” times, then every power of the pole (from “1” to “m”) must be included when doing partial-fraction expansion:

$$F(s) = \frac{K_1}{s - p_1} + \dots + \frac{K_{i1}}{s - p_i} + \frac{K_{i2}}{(s - p_i)^2} + \dots + \frac{K_{im}}{(s - p_i)^m} + \dots + \frac{K_n}{s - p_n}$$

- Residue formula for repeated poles:**

K_{ij} can be found as

$$K_{ij} = \frac{1}{(m - j)!} \frac{d^{m-j}}{ds^{m-j}} [(s - p_i)^m F(s)] \Big|_{s=p_i}$$

Ex. 3.18 Find the time function of the following Laplace transform,

$$F(s) = \frac{4s(s + 5)}{(s + 2)(s + 8)^2}$$

Solution:

$$F(s) = \frac{K_1}{s + 2} + \frac{K_{21}}{s + 8} + \frac{K_{22}}{(s + 8)^2}$$

$$K_1 = (s + 2)F(s)|_{s=-2} = \frac{4s(s + 5)}{(s + 8)^2} \Big|_{s=-2} = \frac{4(-2)(-2 + 5)}{(-2 + 8)^2}$$

$$K_1 = -0.67$$

The Quotient Rule

$$\frac{d}{dx} \left[\frac{f(x)}{g(x)} \right] = \frac{g(x)f'(x) - f(x)g'(x)}{[g(x)]^2}$$

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Exponential, e^{-at}	$\frac{1}{s+a}$
Ramp exponential, te^{-at}	$\frac{1}{(s+a)^2}$
Polynomial exponential, $t^n e^{-at}$	$\frac{n!}{(s+a)^{n+1}}$
Sine, $\sin(\omega t)$	$\frac{\omega}{s^2 + \omega^2}$
Cosine, $\cos(\omega t)$	$\frac{s}{s^2 + \omega^2}$
Damped sine, $e^{-at} \sin(\omega t)$	$\frac{\omega}{(s+a)^2 + \omega^2}$
Damped cosine, $e^{-at} \cos(\omega t)$	$\frac{s+a}{(s+a)^2 + \omega^2}$

$$K_{21} = \frac{1}{(2-1)!} \frac{d^{2-1}}{ds^{2-1}} [(s+8)^2 F(s)] \Big|_{s=-8} = \frac{1}{1!} \frac{d}{ds} \left[\frac{4s(s+5)}{(s+2)} \right] \Big|_{s=-8}$$

$$K_{21} = \frac{4(s+2)(2s+5) - 4s(s+5)}{(s+2)^2} = \frac{4(-8+2)(-16+5) - 4(-8)(-8+5)}{(-8+2)^2}$$

$$K_{21} = 4.67$$

$$K_{22} = \frac{1}{(2-2)!} \frac{d^{2-2}}{ds^{2-2}} [(s+8)^2 F(s)] \Big|_{s=-8} = \frac{1}{0!} \left[\frac{4s(s+5)}{(s+2)} \right] \Big|_{s=-8}$$

$$K_{22} = -16$$

$$F(s) = \frac{-0.67}{s+2} + \frac{4.67}{s+8} - \frac{16}{(s+8)^2}$$

$$f(t) = -0.67e^{-2t} + 4.67e^{-8t} - 16te^{-8t}$$

- **Homework 3 is due Sep. 12, 11 am and needs to be submitted on Canvas.**
- **Some of the HW problems need access to MATLAB software.**